

ABSTRACT

A trade capture system is provided which includes a first computer having an interface for capturing executed trade data, a second computer for
5 accepting the captured trade data and performing middle and back office processing on the same, and a communication channel for communicating the captured trade data between the first and second computers.

10

NY_MAIN 138966 v 1

09764782-1011701

Structured Deal

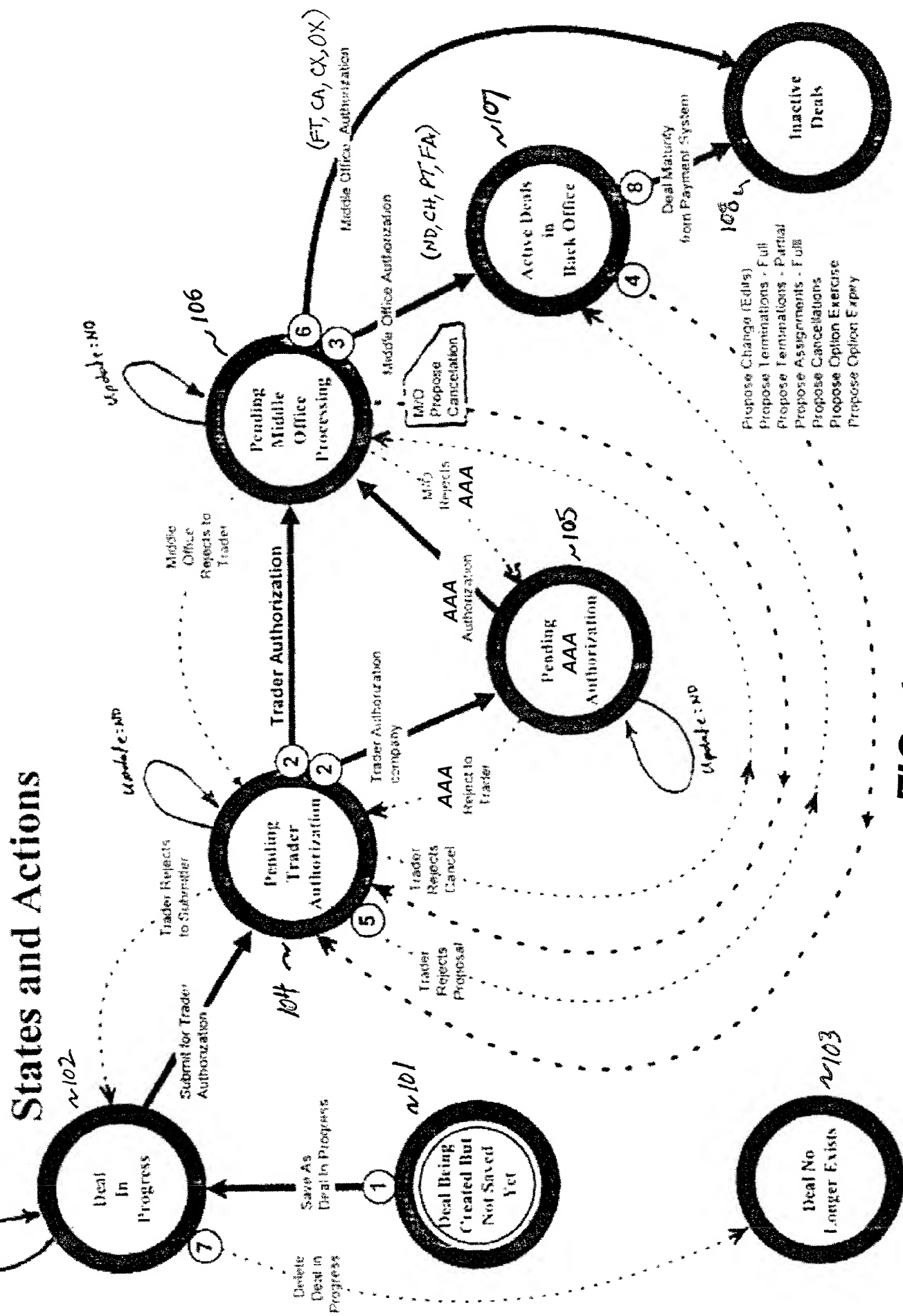


FIG. 1

New Deal

Product Type:
Swap

OKCancelDelete User Template

System Templates:
Swap - Generic
Swap - Index
Swap - Exotic

Use This Template to Capture All Swaps Traded On The Core Desk.

User Templates: ☒ Use Accelerator

(BLANK System Template)
NY - CAD rec Fixed Annual (public)
NY - Callable Agency Swap (public)
NY - USD LB Pays Fixed Semi vs 3ML (public)
NY - USD LB Pays Fixed Semi vs 3ML Cmpd (pu
NY - USD LB Pays Fixed vs 3ML (public)
NY - USD LB Pays Fixed vs 6ML (public)
NY - USD LB Recs Fixed Semi vs 3ML (public)
NY - USD LB Recs Fixed Semi vs 3ML Cmpd (pu
NY - USD LB Recs Fixed vs 3ML (public)
NY - USD LB Recs Fixed vs 6ML (public)

Capture USD swaps where LB Pays Quarterly vs 3M USD LIBOR

FIG. 2

Swap Accelerator for NY - USD LB Pays Fixed vs 3ML (public)

Party A

ID: 11293LBSF

Name: AAA

Party B

ID: [Browse...]

Name: [Browse...]

Branch: [Browse...]

Dates

Trade: []

Effective: []

Maturity: []

☒ Mat Adjusts

Pays Fixed

Party A

Operations

Party A Leg

Party B Leg

Notional: []

Fixed Rate: [] %

Floating Spread: [] bps

Brokerage

Submit

FIG. 3

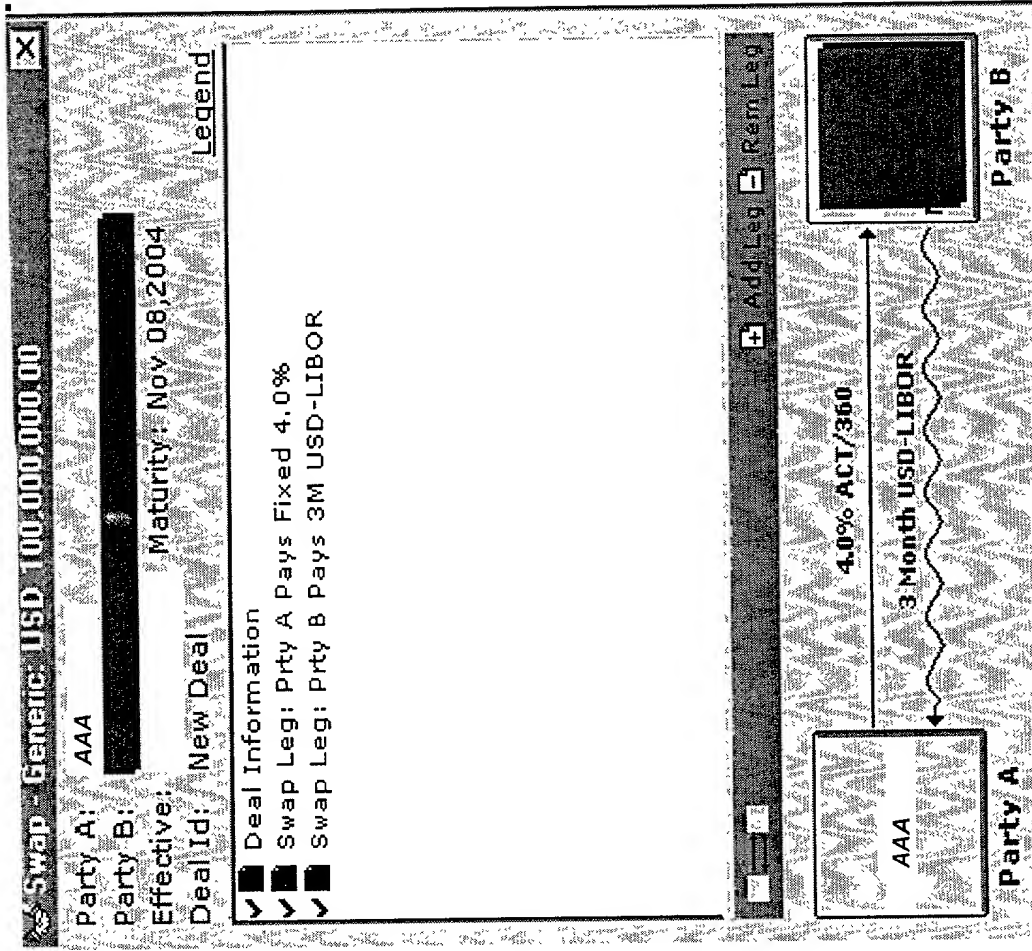


FIG. 4

Dates Effective: <input type="text"/>		Maturity: <input type="text"/>		<input checked="" type="checkbox"/> Adjustment	
Obligation <input checked="" type="radio"/> Party A		<input type="radio"/> Party B		<input type="text"/>	
Pays: <input type="text"/>		<input checked="" type="radio"/> Fixed		<input type="radio"/> Floating	
Currency / Notional <input type="text"/>		<input type="text"/>		<input type="text"/>	
<input type="text"/>		<input type="text"/>		<input type="text"/>	
Calendars					
Fixed: <input type="text"/>		<input type="text"/>		<input type="text"/>	
Day Count: <input type="text"/>		<input type="text"/>		<input type="text"/>	
<input checked="" type="checkbox"/> Period End Dates Adjust					
Payment Terms		Frequency: <input type="text"/>		First Payment: <input type="text"/>	
<input type="checkbox"/> Pmt Rule		<input type="text"/>		<input type="text"/>	

FIG. 5

Swap Leg: Pity B Pays 3M USD-LIBOR

Dates Effective: <input type="text"/>		Maturity: Nov 08.2004		<input checked="" type="checkbox"/> Adjustment	
Obligation <input checked="" type="radio"/> Party A		<input checked="" type="radio"/> Party B		<input type="radio"/> Fixed <input checked="" type="radio"/> Floating	
Currency / Notional <input type="text"/> USD <input type="text"/> 100,000,000.00		<input type="text"/> Exchange		<input type="button" value="Operations"/>	
Rate					
Maturity: 3 Month		Floating Index: USD-LIBOR		Source: 3750_Tel	
Day Count: ACT/360		Spread: <input type="text"/> bps		Initial Rate (Excl Spread): <input type="text"/> %	
<input checked="" type="checkbox"/> Period End Dates Adjust		<input type="button" value="Schedule"/>		<input type="button" value="Emb. Cap"/> <input type="button" value="Emb. Floor"/>	
Payment Terms					
Frequency: Quarterly		Day: 8		First Payment: Feb 08.2000	
<input type="checkbox"/> Pmt Rule		<input type="button" value="Stubs"/>			
Reset Terms					
Frequency: Quarterly		Day: 8		<input type="button" value="Compounding"/>	
<input type="checkbox"/> Reset Rule		<input type="button" value="Averaging"/>			

FIG. 6

Submit To

Desk

NY Special Client Middle Office

Attn:

☐ Signed Confirm a High Priority Workflow Message:

Additional Notifications

☐ E-mail

☐ SmartTicket FYI

☐ NT Notification

☒ Attach Deal

Desks

Select

Individuals

Select


Message:


Who's Here?

Authorize

Cancel

FIG. 7





Risk Management Details

Deal Id: 39115
Risk State: Verified

Deal Version: 8
Risk Status: Approved

Risk System: [REDACTED]
Received:

Risk Item	Value
MTM	11,011,742.51
PV01	38,346.93
RMSDealIds	185089L//

 previous




FIG. 8

[illegible]

FIG. 9

TDFTD" 23449250

Deal Workflow History

Workflow History for Global Deal Id 89115

Cancel

From Ver

From State

Action Performed

To Ver

To State

Performed By

Performed On

0 Deal In Progress

1 Pending Trader Authorization

2 Pending Trader Authorization

3 Pending Middle Office Processing

4 Pending Middle Office Processing

5 Pending Risk Processing

6 Pending Middle Office Processing

7 Pending Middle Office Processing

8 Pending Risk Processing

9 Pending Risk Processing

10 In Back Office

Deal Created

Submit for trader authorization

Updated

Approved. Send to middle office

Updated

STPed to Risk System

STP Rejected

Updated

STPed to Risk System

STP Approved Verified

Approved. Sent to back office

Compare

Version 7

Version 10

FIG. 10

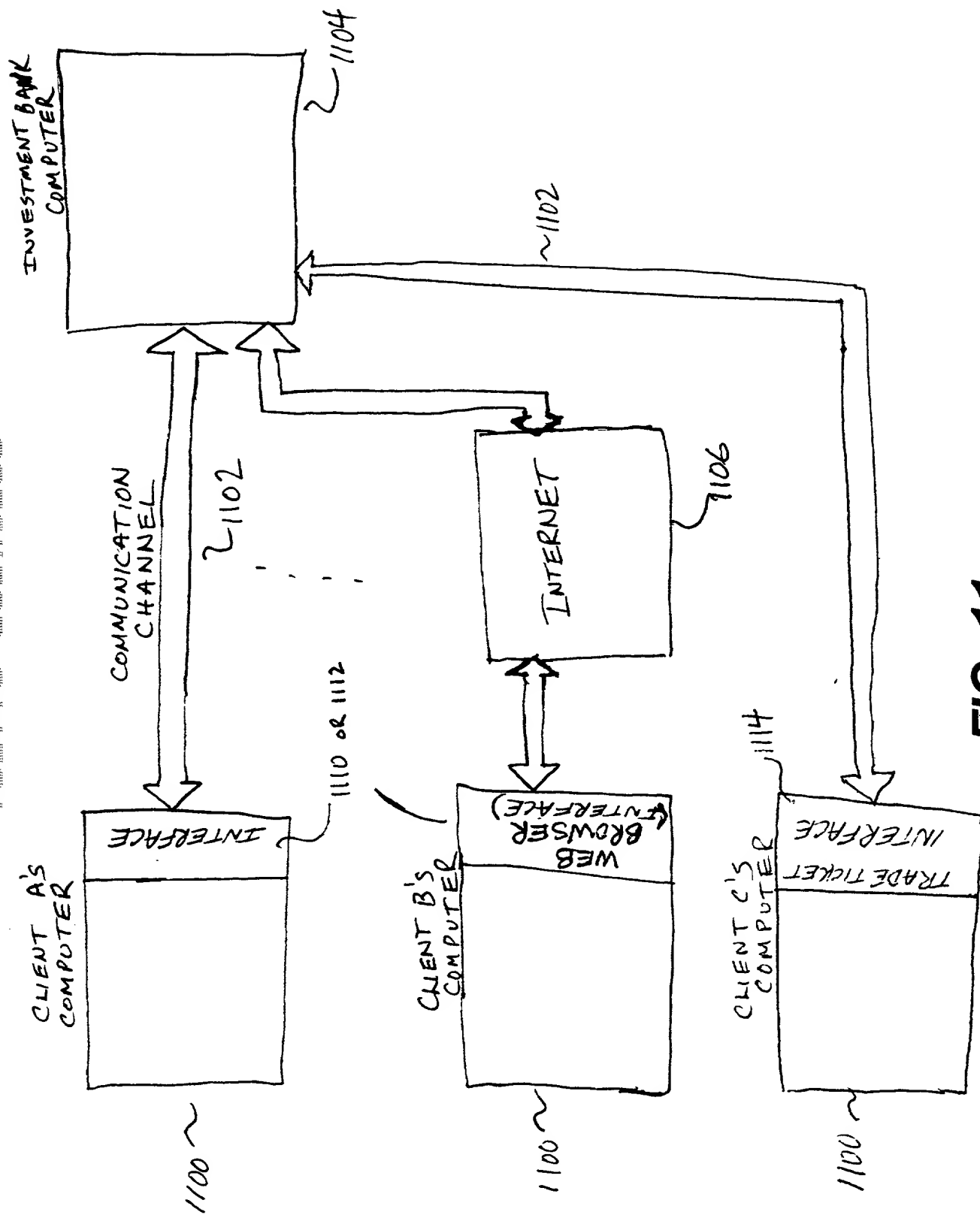


FIG. 11